Composition of Leverage Ratio

Sumitomo Mitsui Banking Corporation

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)		Corresponding line # on Basel III disclosure template (Table1)	Items		As of March 31, 2020	As of December 31, 2019
On-balance sheet exposures (1)						
1			On-balance sheet exposures before deducting adjustment items		171,987,707	169,090,119
	1a	1	Total assets reported in the balance sheet		193,963,791	186,087,338
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)		21,976,084	16,997,219
2		7	The amount of adjustment items pertaining to Tier 1 capital (-)		427,366	439,150
3			Total on-balance sheet exposures	(a)	171,560,340	168,650,969
Exposures related to derivative transactions (2)						
4			Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)			
			Replacement cost associated with derivatives transactions, etc.		3,412,019	1,719,314
5			Add-on amount for potential future exposure associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)			
			Add-on amount associated with derivatives transactions, etc.		2,201,998	2,134,668
			The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.		497,394	527,109
6			The amount of receivables arising from providing collateral, provided where deducted from the balance sheet pursuant to the operative accounting framework			
			The amount of receivables arising from providing cash margin, provided where deducted from the balance sheet pursuant to the operative accounting framework		—	—
7			The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)		225,519	294,159
8			The amount of client-cleared trade exposures for which a bank acting as clearing member is not obliged to make any indemnification (-)			
9			Adjusted effective notional amount of written credit derivatives		—	—
10			The amount of deductions from effective notional amount of written credit derivatives (-)		—	—
11		4	Total exposures related to derivative transactions	(b)	5,885,893	4,086,933
Exposures related to repo transactions (3)						
12			The amount of assets related to repo transactions, etc.		6,907,318	4,279,428
13			The amount of deductions from the assets above (line 12) (-)		—	—
14			The exposures for counterparty credit risk for repo transactions, etc.		366,826	203,460
15			The exposures for agent repo transaction			
16		5	Total exposures related to repo transactions, etc.	(c)	7,274,144	4,482,888
Exposures related to off-balance sheet transactions (4)						
17			Notional amount of off-balance sheet transactions		53,501,369	55,115,416
18			The amount of adjustments for conversion in relation to off-balance sheet transactions (-)		31,790,200	32,863,663
19		6	Total exposures related to off-balance sheet transactions	(d)	21,711,168	22,251,753
Leverage ratio (5)						
20			The amount of capital (Tier 1 capital)	(e)	7,959,801	8,383,766
21		8	Total exposures ((a)+(b)+(c)+(d))	(f)	206,431,546	199,472,544
22			Leverage ratio ((e)/(f))		3.85%	4.20%